

TS High Yield

Effective Date : 09/30/2020

All Accounts

Category	Issuer Name	Shares/Par	Market Value Base
TS High Yield			
	1011778 BC / NEW RED FIN	350,000.00	358,876.00
	1011778 BC / NEW RED FIN	122,000.00	124,415.60
	ABC SUPPLY CO INC	98,000.00	101,675.00
	ADIENT US LLC	774,000.00	828,942.39
	AHERN RENTALS INC	535,000.00	283,550.00
	ALBERTSONS COS/SAFEWAY	370,000.00	405,904.80
	ALBERTSONS COS/SAFEWAY	1,359,000.00	1,390,515.21
	ALBERTSONS COS/SAFEWAY	216,000.00	219,618.00
	ALCOA NEDERLAND HOLDING	503,000.00	530,036.25
	ALLY FINANCIAL INC	317,000.00	355,415.75
	ALLY FINANCIAL INC	175,000.00	239,596.80
	ALLY FINANCIAL INC	645,000.00	858,940.48
	ALTICE FINANCING SA	1,068,000.00	1,130,510.04
	ALTICE FINANCING SA	483,000.00	469,113.75
	ALTICE FRANCE SA	635,000.00	692,150.00
	ALTICE FRANCE SA	634,000.00	664,368.60
	AMERICAN AXLE & MFG INC	491,000.00	484,862.50
	AMN HEALTHCARE INC	517,000.00	529,278.75
	AMSTED INDUSTRIES INC	416,000.00	429,520.00
	APACHE CORP	1,383,000.00	1,306,935.00
	ARCONIC CORP	273,000.00	280,336.88
	ARCONIC CORP	187,000.00	199,701.98
	ASCENT RESOURCES/ARU FIN	1,281,000.00	979,965.00
	AVIS BUDGET CAR/FINANCE	505,000.00	455,479.70
	AVON INTERNATIONAL OPERA	1,246,000.00	1,260,684.11
	BAUSCH HEALTH AMERICAS	714,000.00	784,507.50
	BAUSCH HEALTH COS INC	287,000.00	304,220.00
	BAUSCH HEALTH COS INC	878,000.00	852,757.50
	BAUSCH HEALTH COS INC	1,004,000.00	1,032,674.24
	BAUSCH HEALTH COS INC	44,000.00	43,780.00
	BAUSCH HEALTH COS INC	1,449,000.00	1,483,413.75
	BELO CORP	735,000.00	812,175.00
	BLUE RACER MID LLC/FINAN	1,176,000.00	1,034,880.00
	BOMBARDIER INC	591,000.00	548,152.50
	BOOZ ALLEN HAMILTON INC	667,000.00	684,708.85
	BOXER PARENT CO INC	368,000.00	393,046.08
	BRINKER INTERNATIONAL INC	193,000.00	196,580.15
	BROOKFIELD PPTY REIT INC	196,000.00	154,461.72
	BROOKFIELD RESID PROPERT	249,000.00	249,000.00
	BROOKFIELD RESID PROPERT	428,000.00	431,605.90
	BWX TECHNOLOGIES INC	953,000.00	974,442.50
	C&W SENIOR FINANCING DAC	337,000.00	350,058.75
	C&W SENIOR FINANCING DAC	565,000.00	591,837.50
	CABLEVISION LIGHTPATH	588,000.00	588,000.00
	CAESARS ENTERTAINMENT INC	430,000.00	449,455.35
	CAESARS RESORT / FINCO	254,000.00	261,937.50

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	CALPINE CORP	653,000.00	668,763.42
	CALPINE CORP	363,000.00	370,005.90
	CAMELOT FINANCE SA	364,000.00	371,280.00
	CARDTRONICS INC / USA	2,155,000.00	2,155,000.00
	CARNIVAL CORP	874,000.00	979,443.73
	CARRIAGE SERVICES INC	1,273,000.00	1,330,285.00
	CASCADES INC/USA INC	483,000.00	507,753.75
	CBS OUT AMER CAP LLC/COR	1,013,000.00	1,043,390.00
	CCO HLDGS LLC/CAP CORP	1,333,000.00	1,411,313.75
	CCO HLDGS LLC/CAP CORP	211,000.00	220,231.25
	CCO HLDGS LLC/CAP CORP	296,000.00	306,792.78
	CDK GLOBAL INC	671,000.00	706,227.50
	CENOVUS ENERGY INC	780,000.00	750,700.99
	CENTURYLINK INC	25,000.00	27,406.25
	CENTURYLINK INC	567,000.00	576,020.97
	CHENIERE ENERGY PARTNERS LP	438,000.00	448,512.00
	CHURCHILL DOWNS INC	925,000.00	929,625.00
	CIMPRESS PLC	2,335,000.00	2,218,250.00
	CLEARWATER PAPER CORP	336,000.00	352,163.28
	CLEARWATER PAPER CORP	93,000.00	93,232.50
	CLEARWAY ENERGY OP LLC	212,000.00	218,890.00
	CLEARWAY ENERGY OP LLC	389,000.00	399,697.50
	COMMERCIAL METALS CO	770,000.00	800,800.00
	COMMSCOPE INC	467,000.00	479,842.50
	COMMSCOPE INC	150,000.00	154,135.50
	COMMSCOPE TECH LLC	741,000.00	711,360.00
	CONNECT FINCO SARL/CONNE	1,022,000.00	1,025,219.30
	CONTINENTAL RESOURCES INC/OK	295,000.00	222,185.15
	COOKE OMEGA/ALPHA VESSEL	2,012,000.00	2,077,390.00
	CORECIVIC INC	1,087,000.00	1,032,650.00
	CORECIVIC INC	1,218,000.00	1,197,872.55
	CREDIT ACCEPTANCE CORP	528,000.00	545,160.00
	CREDIT ACCEPTANCE CORP	1,008,000.00	1,000,974.24
	CSC HOLDINGS LLC	1,267,000.00	1,346,187.50
	CSC HOLDINGS LLC	1,854,000.00	1,867,905.00
	CSC HOLDINGS LLC	682,000.00	660,346.50
	CVR ENERGY INC	719,000.00	625,530.00
	CVR PARTNERS/CVR NITROGE	761,000.00	703,925.00
	DANA INC	289,000.00	298,574.57
	DAVITA INC	1,358,000.00	1,390,999.40
	DAVITA INC	679,000.00	654,250.45
	DELEK LOG PART/FINANCE	725,000.00	657,937.50
	DELTA AIR LINES 2002-1G1	254,704.60	245,375.79
	DELTA AIR LINES INC	317,000.00	270,341.44
	DELTA AIR LINES/SKYMILES	325,000.00	337,440.72
	DIAMOND SPORTS GR/DIAMON	485,000.00	343,137.50
	DIAMOND SPORTS GR/DIAMON	1,191,000.00	620,064.38

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	DIVERSIFIED HEALTHCARE TRUST	663,000.00	737,441.64
	DREYFUS GOVERNMENT CASH MANAGE	1,210,612.43	1,210,612.43
	ENCOMPASS HEALTH CORP	500,000.00	502,500.00
	ENCOMPASS HEALTH CORP	113,000.00	114,643.02
	ENCOMPASS HEALTH CORP	426,000.00	426,000.00
	ENCOMPASS HEALTH CORP	74,000.00	74,111.00
	ENDEAVOR ENERGY RESOURCE	95,000.00	97,612.50
	EW SCRIPPS CO/THE	502,000.00	490,705.00
	FAIRSTONE FINANCIAL INC	455,000.00	466,375.00
	FIRSTCASH INC	1,087,000.00	1,107,381.25
	FORD MOTOR CO	109,000.00	140,746.25
	FORD MOTOR CREDIT CO LLC	1,298,000.00	1,273,467.80
	FORD MOTOR CREDIT CO LLC	672,000.00	693,000.00
	FORD MOTOR CREDIT CO LLC	997,000.00	969,582.50
	FORD MOTOR CREDIT CO LLC	1,589,000.00	1,570,869.51
	FORD MOTOR CREDIT CO LLC	474,000.00	472,876.62
	FORTRESS TRANSPORTATION AND INFRASTRUCTURE INVESTORS LLC	537,000.00	528,945.00
	FREEPORT-MCMORAN INC	895,000.00	990,093.75
	FREEPORT-MCMORAN INC	680,000.00	710,294.00
	GCI LLC	425,000.00	429,250.00
	GENESIS ENERGY LP/FIN	797,000.00	679,307.01
	GENESIS ENERGY LP/FIN	717,000.00	650,677.50
	GENESIS ENERGY LP/FIN	506,000.00	421,351.26
	GEO GROUP INC/THE	1,835,000.00	1,776,610.30
	GLOBAL PART/GLP FINANCE	225,000.00	229,304.25
	GLOBAL PART/GLP FINANCE	298,000.00	300,980.00
	GOEASY LTD	328,000.00	332,100.00
	GOLDMAN SACHS GROUP INC/THE	391,000.00	373,405.00
	GOODYEAR TIRE & RUBBER CO/THE	2,151,000.00	2,151,000.00
	GROUP 1 AUTOMOTIVE INC	772,000.00	758,490.00
	HANESBRANDS INC	481,000.00	500,138.99
	HCA INC	395,000.00	442,400.00
	HCA INC	228,000.00	265,620.00
	HCA INC	1,097,000.00	1,117,711.36
	HCA INC	325,000.00	359,125.00
	HERBALIFE/HLF FINANCING	286,000.00	307,092.50
	HERC HOLDINGS INC	503,000.00	520,428.95
	HILCORP ENERGY I/HILCORP	417,000.00	378,427.50
	HILCORP ENERGY I/HILCORP	345,000.00	312,225.00
	HILCORP ENERGY I/HILCORP	435,000.00	395,850.00
	HILTON DOMESTIC OPERATIN	477,000.00	490,961.79
	HLF FIN SARL LLC/HERBALI	1,059,000.00	1,088,122.50
	HORIZON THERAPEUTICS USA	683,000.00	724,833.75
	HOWMET AEROSPACE INC	189,000.00	208,372.50
	HUBBAY MINERALS INC	544,000.00	553,520.00
	HUBBAY MINERALS INC	75,000.00	74,250.00

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	INTERNATIONAL GAME TECHNOLOGY PLC	445,000.00	477,262.50
	IRON MOUNTAIN INC	968,000.00	1,007,930.00
	IRON MOUNTAIN INC	463,000.00	471,102.50
	IRON MOUNTAIN INC	1,016,000.00	1,059,180.00
	IRON MOUNTAIN INC	1,027,000.00	1,036,653.80
	J2 CLOUD LLC/CLOUD INC	211,000.00	219,440.00
	JB POINDEXTER & CO INC	612,000.00	648,952.56
	JBS USA LLC/JBS USA FINA	7,000.00	7,140.70
	JBS USA LLC/JBS USA FINA	257,000.00	279,466.94
	JBS USA/FOOD/FINANCE	586,000.00	637,843.42
	LAMAR MEDIA CORP	500,000.00	520,000.00
	LCPR SENIOR SECURED FINANCING DAC	444,000.00	463,980.00
	LEVEL 3 FINANCING INC	906,000.00	894,675.00
	LITHIA MOTORS INC	426,000.00	426,000.00
	LOGAN MERGER SUB INC	693,000.00	701,004.15
	MARRIOTT INTERNATIONAL INC/MD	477,000.00	510,841.85
	MDC HOLDINGS INC	510,000.00	534,304.05
	MDC PARTNERS INC	957,000.00	873,262.50
	MEDNAX INC	1,174,000.00	1,188,675.00
	MEDNAX INC	948,000.00	983,512.08
	MEG ENERGY CORP	491,000.00	481,631.72
	MEG ENERGY CORP	735,000.00	659,170.05
	MEREDITH CORP	1,078,000.00	1,110,340.00
	MERITOR INC	192,000.00	195,840.00
	MERITOR INC	510,000.00	532,950.00
	MGIC INVESTMENT CORP	615,000.00	634,326.38
	MICHAELS STORES INC	943,000.00	934,748.75
	MICROCHIP TECHNOLOGY INC	493,000.00	511,516.49
	MONTAGE RESOURCES CORP	1,161,000.00	1,179,866.25
	MOOG INC	749,000.00	765,889.95
	MTS SYSTEMS CORP	235,000.00	231,404.50
	MURPHY OIL CORP	1,193,000.00	936,505.00
	NAVIENT CORP	1,462,000.00	1,453,783.56
	NAVIENT CORP	730,000.00	734,639.15
	NCR CORP	460,000.00	480,925.40
	NCR CORP	92,000.00	101,683.00
	NETFLIX INC	652,000.00	728,610.00
	NETFLIX INC	205,000.00	233,700.00
	NGL ENRGY PART LP/FIN CO	869,000.00	578,971.25
	NORBORD INC	307,000.00	324,284.10
	NOVELIS CORP	1,073,000.00	1,102,507.50
	NUFARM AUSTRALIA/AMERICA	889,000.00	906,868.90
	NUSTAR LOGISTICS LP	1,072,000.00	1,058,798.32
	NUSTAR LOGISTICS LP	531,000.00	532,497.42
	OCCIDENTAL PETROLEUM CORP	90,000.00	60,759.00
	OCCIDENTAL PETROLEUM CORP	1,011,000.00	695,062.50
	OCCIDENTAL PETROLEUM CORP	772,000.00	777,952.12

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	OCCIDENTAL PETROLEUM CORP	1,357,000.00	1,251,832.50
	ONEMAIN FINANCE CORP	172,000.00	192,158.40
	ONEMAIN FINANCE CORP	293,000.00	306,917.50
	ONEMAIN FINANCE CORP	614,000.00	681,417.20
	ONEMAIN FINANCE CORP	391,000.00	433,032.50
	OPEN TEXT CORP	862,000.00	871,964.72
	OWENS-BROCKWAY	682,000.00	716,100.00
	OWENS-BROCKWAY	747,000.00	809,094.38
	PEABODY ENERGY CORP	1,053,000.00	421,200.00
	PENNYMAC FINANCIAL SERVICES INC	419,000.00	424,237.50
	PERFORMANCE FOOD GROUP I	1,433,000.00	1,433,000.00
	PERFORMANCE FOOD GROUP I	124,000.00	132,060.00
	PG&E CORP	2,066,000.00	2,004,020.00
	PG&E CORP	193,000.00	186,727.50
	PHOTO HOLDINGS MERGER SU	2,894,000.00	2,648,010.00
	PITNEY BOWES INC	277,000.00	274,230.00
	PLASTIPAK HOLDINGS INC	808,000.00	808,000.00
	POST HOLDINGS INC	483,000.00	496,886.25
	PRA GROUP INC	960,000.00	1,001,164.80
	PRECISION DRILLING CORP	897,000.00	681,720.00
	PRIME SECSRVC BRW/FINANC	1,826,000.00	1,952,687.88
	PRIME SECSRVC BRW/FINANC	525,000.00	531,562.50
	PRIME SECSRVC BRW/FINANC	317,000.00	304,080.67
	PTC INC	286,000.00	293,957.95
	QUAD/GRAPHICS INC	705,000.00	620,400.00
	QUICKEN LOANS INC	441,000.00	464,664.06
	QUICKEN LOANS LLC/QUICKN	1,017,000.00	1,004,287.50
	QVC INC	1,146,000.00	1,177,171.20
	QVC INC	1,325,000.00	1,351,500.00
	RADIAN GROUP INC	430,000.00	426,861.00
	RANGE RESOURCES CORP	362,000.00	371,955.00
	REYNOLDS GRP ISS/REYNOLD	335,000.00	337,512.50
	ROCKPOINT GAS STORAGE CA	1,269,000.00	1,176,997.50
	ROYAL CARIBBEAN CRUISES LTD	1,081,000.00	1,254,020.32
	SABLE INTL FINANCE LTD	765,000.00	797,803.20
	SABRA HEALTH CARE LP	811,000.00	876,960.06
	SELECT MEDICAL CORP	1,179,000.00	1,226,160.00
	SHELF DRILL HOLD LTD	1,379,000.00	544,705.00
	SINCLAIR TELEVISION GROU	356,000.00	354,220.00
	SINCLAIR TELEVISION GROU	205,000.00	191,162.50
	SIRIUS XM RADIO INC	265,000.00	276,262.50
	SIRIUS XM RADIO INC	399,000.00	427,927.50
	SONIC AUTOMOTIVE INC	212,000.00	218,890.00
	SOUTHWESTERN ENERGY CO	204,000.00	200,452.44
	SPEEDWAY MOT/SPEEDWAY FD	874,000.00	838,777.80
	SPRINT CAPITAL CORP	2,512,000.00	3,140,000.00
	SPRINT CORP	293,000.00	354,056.81

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	SS&C TECHNOLOGIES INC	1,016,000.00	1,079,723.52
	STANDARD INDUSTRIES INC	203,000.00	211,120.00
	STANDARD INDUSTRIES INC	634,000.00	625,754.83
	STAPLES INC	2,018,000.00	1,864,954.88
	SUMMIT MATERIALS LLC/FIN	665,000.00	692,431.25
	SUNOCO LP/FINANCE CORP	879,000.00	903,172.50
	SUPERIOR PLUS/GEN PRTNR	409,000.00	436,607.50
	TALEN ENERGY SUPPLY LLC	1,710,000.00	1,710,000.00
	TALLGRASS NRG PRTNR/FIN	1,636,000.00	1,537,840.00
	TALLGRASS NRG PRTNR/FIN	253,000.00	227,700.00
	TAYLOR MORR COMM/HLDGS	1,083,000.00	1,153,395.00
	TEGNA INC	721,000.00	711,987.50
	TEGNA INC	326,000.00	318,762.80
	TELECOM ITALIA CAPITAL	865,000.00	1,029,350.00
	TELECOM ITALIA CAPITAL	353,000.00	409,480.00
	TENET HEALTHCARE CORP	238,000.00	245,665.98
	TENET HEALTHCARE CORP	641,000.00	689,075.00
	TENET HEALTHCARE CORP	958,000.00	931,655.00
	TEVA PHARMACEUTICALS NE	198,000.00	206,910.00
	TRANSDIGM INC	768,000.00	802,018.56
	TRANSDIGM INC	144,000.00	156,600.00
	TRI POINTE GROUP INC	228,000.00	249,660.00
	TRIUMPH GROUP INC	217,000.00	184,675.68
	TRIVIUM PACKAGING FIN	1,036,000.00	1,072,752.10
	TWIN RIVER WORLDWIDE HOLDINGS INC	485,000.00	482,514.38
	UNIT CORP	2,401,000.00	336,140.00
	UNITED RENTALS NORTH AM	538,000.00	551,450.00
	UNIVISION COMMUNICATIONS	263,000.00	249,192.50
	US FOODS INC	649,000.00	687,128.75
	VAIL RESORTS INC	273,000.00	289,721.25
	VICI PROPERTIES / NOTE	519,000.00	521,413.35
	VICI PROPERTIES / NOTE	168,000.00	165,191.04
	VIRGIN MEDIA FINANCE PLC	294,000.00	292,530.00
	VIRGIN MEDIA SECURED FIN	200,000.00	214,690.00
	WESCO DISTRIBUTION INC	700,000.00	766,972.50
	WMG ACQUISITION CORP	317,000.00	308,203.25
	WR GRACE & CO-CONN	145,000.00	149,741.50
	WYNDHAM HOTELS & RESORTS INC	404,000.00	391,880.00
	XEROX CORPORATION	1,047,000.00	999,885.00
	XEROX HOLDINGS CORP	955,000.00	943,797.85
	XPO LOGISTICS INC	982,000.00	1,040,134.40
	XPO LOGISTICS INC	492,000.00	525,758.58
	YUM! BRANDS INC	309,000.00	333,720.00
	ZAYO GROUP HOLDINGS INC	515,000.00	506,875.88
	ZIGGO BOND CO BV	480,000.00	485,904.00
TOTAL TS High Yield		188,859,317.03	185,644,894.20